



Advances in Financial Stability Analytics and Macro-Prudential Policy Design

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Message from the Guest Editor

Research focused on the tools for identifying and predicting the sources of financial instability and their impact on the real economy has grown exponentially since the aftermath of the 2007–2009 financial crisis. New statistical techniques are being developed to provide policy makers early warning systems supporting the implementation of macro-prudential policy. Concomitantly, research on macro-prudential policy design has advanced at a theoretical level as well as at an operational level, with central banks and bank regulators continuing to explore the design and implementation of new macro-prudential policy tools aimed at preserving financial stability.

The goal of this Special Issue is to publish innovative papers in financial stability analytics and macro-prudential policy design. Topics include the following: (1) forecasting methods and models for systemic risk in the financial and real sectors, with empirical applications; (2) stress testing methods for the financial and real sectors, with empirical applications; (3) implications of models and methods of financial stability analytics for macro-prudential policy design, with case study-type applications.





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Message from the Editor-in-Chief

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